Combinatorial Bandit Algorithms in Practice

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Introduction

- Bandit Algorithms and Online Learning
  - These problems have generated a lot of interest recently
- Different variation - semi-bandit and full-bandit

Introduction

- Stochastic combinatorial semi-bandit problems
  1. Online learning problem where an agent chooses a subset of ground items at each step - subject to combinatorial constraints
  2. The stochastic weights of these items are observed and their sum is received as a payoff

Conclusion

- Different algorithms perform better in different scenarios
- Adverserial and stochastic settings must be handled differently
  - We compare CombUCB1, FPL-Trix and CombLinTS
- next point
  - sub-point

Conclusion

- Final remarks
  1. Remark 1
  2. Remark 2